

FIG. 1
(PRIOR ART)

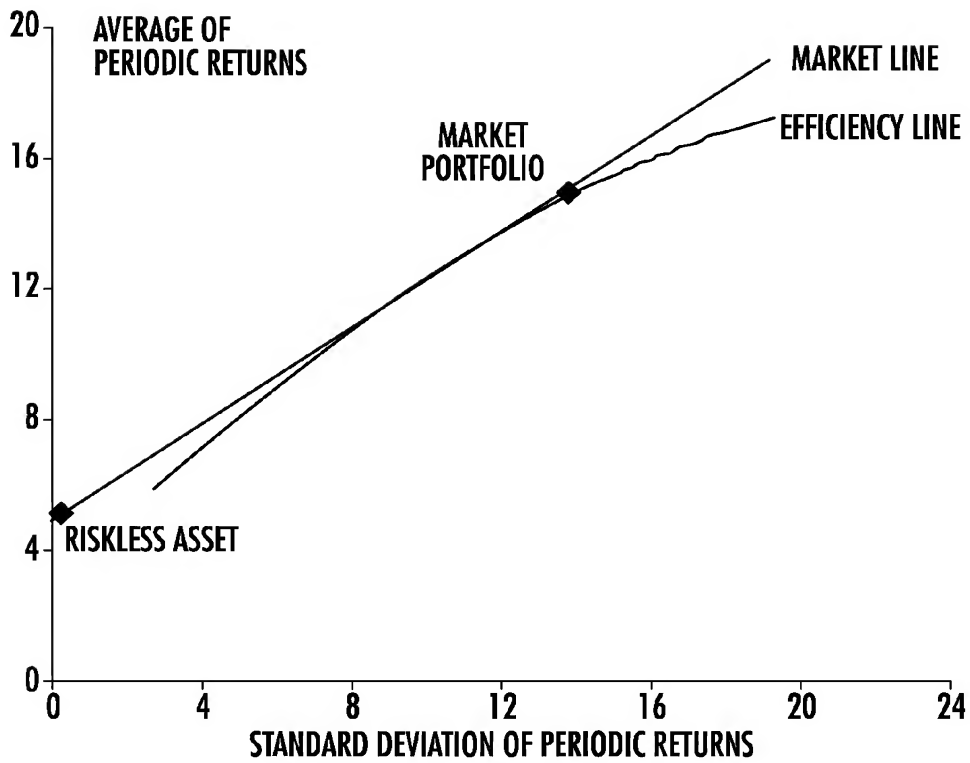
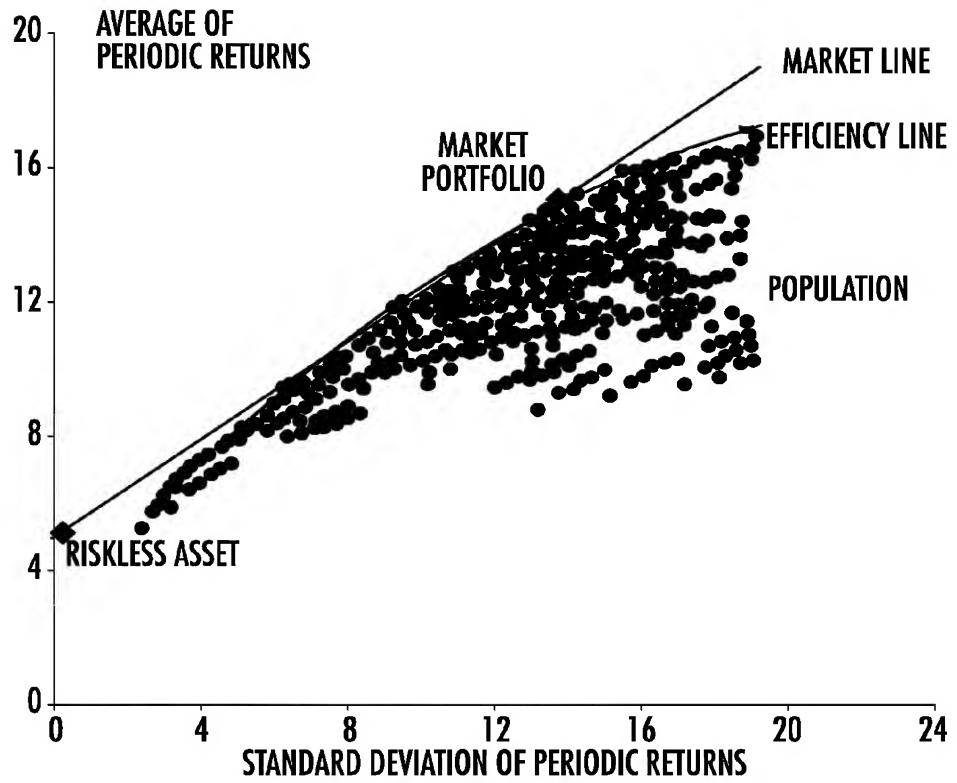
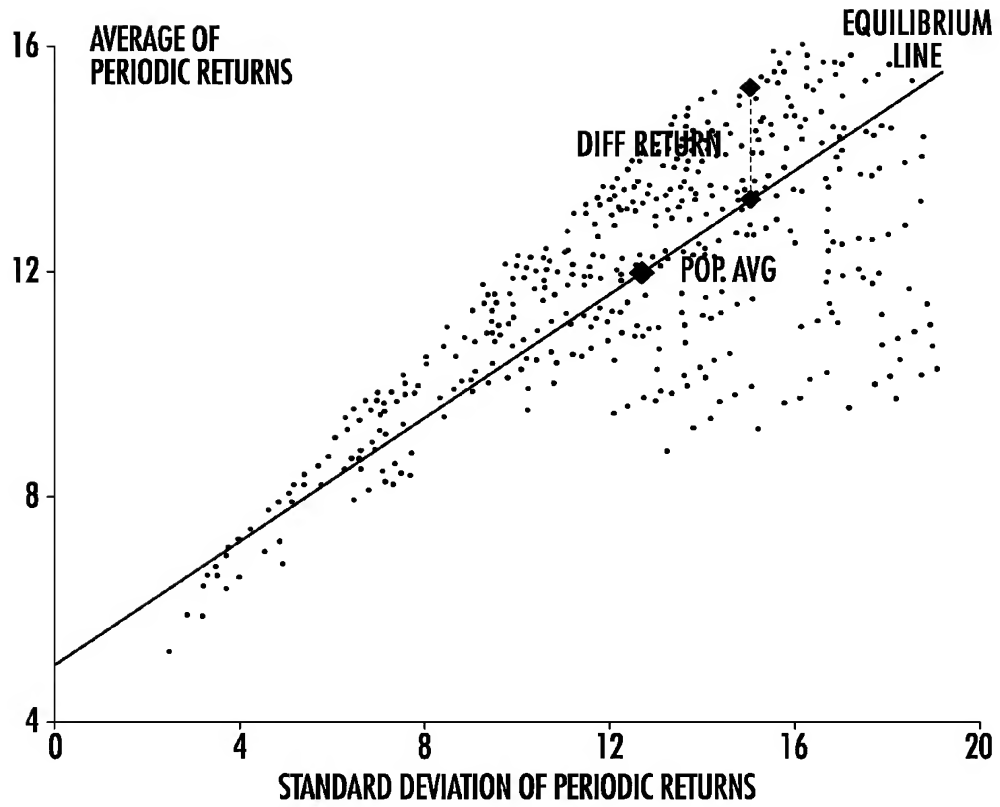


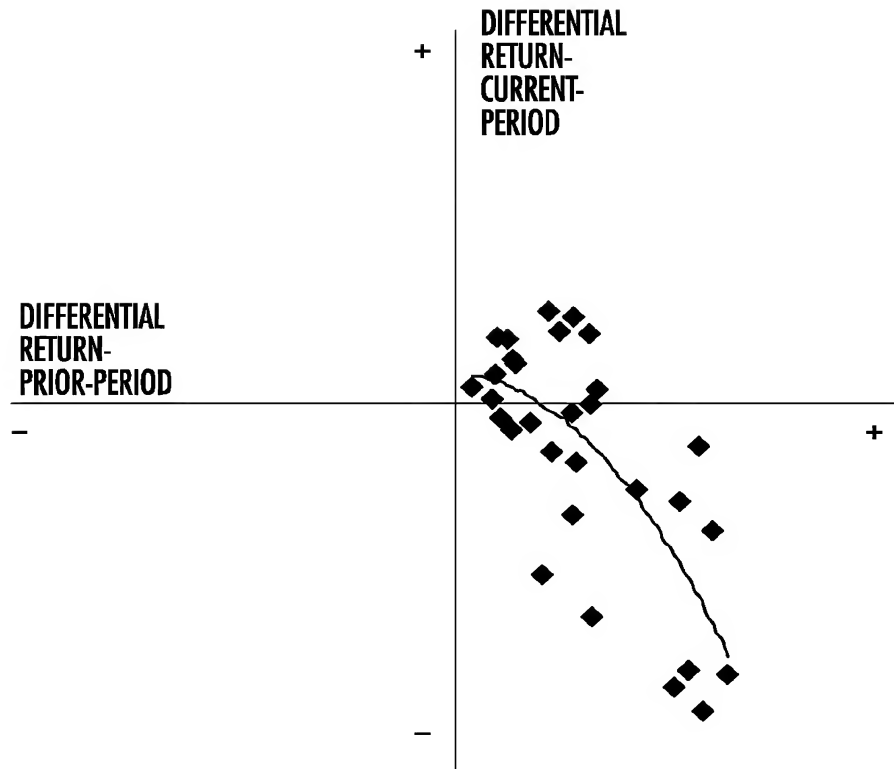
FIG. 2
(PRIOR ART)

**FIG. 3**

						PERIODIC RETURNS										
						SECTORS	1	2	3	4	5					
A						AGG	(1.63)	(25.99)	3.69	9.29	4.91					
						AAB	(0.90)	(18.80)	2.82	9.80	5.98					
						AVG	0.58	(9.80)	1.85	6.73	4.93					
						LRSK	0.68	0.68	0.71	0.70	0.73					
						CON	(0.66)	(18.70)	0.24	7.47	7.04					
B	ALLOCATION ALTERNATIVES					PERIODIC RETURNS										
		AGG	AAB	AVG	LRSK	CON	1	2	3	4	5					
	1	100%	0%	0%	0%	0%	(1.63)	(25.99)	3.69	9.29	4.91					
	2	95%	5%	0%	0%	0%	(1.59)	(25.63)	3.65	9.32	4.97					
	3	95%	0%	5%	0%	0%	(1.52)	(25.18)	3.60	9.16	4.92					
	4	95%	0%	0%	5%	0%	(1.51)	(24.65)	3.55	8.86	4.71					
	5	95%	0%	0%	0%	5%	(1.58)	(25.62)	3.52	9.20	5.02					
	6	90%	10%	0%	0%	0%	(1.55)	(25.27)	3.61	9.34	5.02					
						10,626	0%	0%	0%	0%	100%	(0.66)	(18.70)	0.24	7.47	7.04

FIG. 4

**FIG. 5**

**FIG. 6**

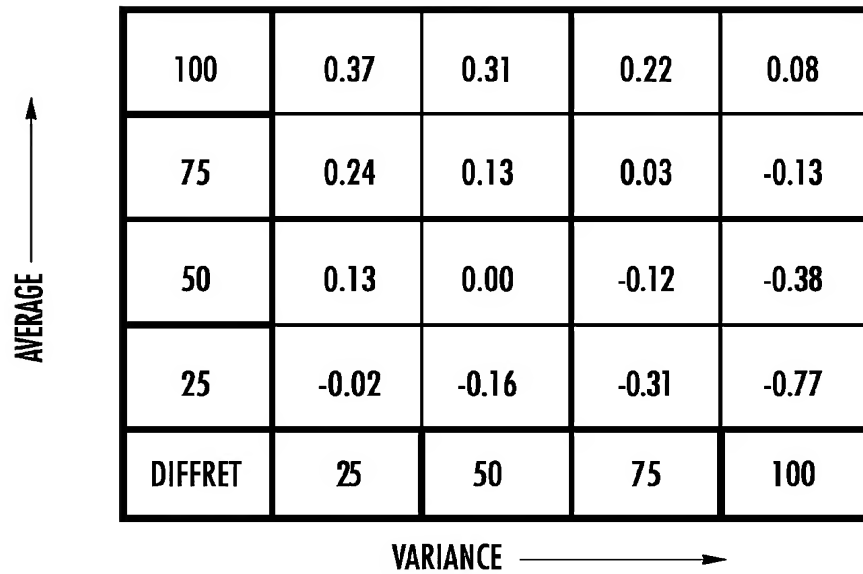


FIG. 7